

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

FRANKLIN LTD DURATION INCOME TRUST

Form NSAR-A

November 28, 2017

PAGE 1  
000 A000000 09/30/2017  
000 C000000 0001233087  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 FRANKLIN LIMITED DURATION INCOME TRUST  
001 B000000 811-21357  
001 C000000 6503122000  
002 A000000 ONE FRANKLIN PARK WAY  
002 B000000 SAN MATEO  
002 C000000 CA  
002 D010000 94403  
002 D020000 1906  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
008 A000001 FRANKLIN ADVISERS, INC.  
008 B000001 A  
008 C000001 801-26292  
008 D010001 SAN MATEO  
008 D020001 CA  
008 D030001 94403  
008 D040001 1906  
010 A000001 FRANKLIN TEMPLETON SERVICES, LLC  
010 B000001 801-31192  
010 C010001 SAN MATEO  
010 C020001 CA  
010 C030001 94403  
010 C040001 1906  
011 A000001 CITIGROUP GLOBAL MARKETS INC.  
011 B000001 8-008177  
011 C010001 NEW YORK  
011 C020001 NY  
011 C030001 10013  
011 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000002 8-007221  
011 C010002 NEW YORK  
011 C020002 NY  
011 C030002 10281  
011 A000003 UBS SECURITIES LLC  
011 B000003 8-022651  
011 C010003 STAMFORD  
011 C020003 CT  
PAGE 2  
011 C030003 06901  
011 A000004 WACHOVIA CAPITAL MARKETS LLC  
011 B000004 8-065876  
011 C010004 CHARLOTTE  
011 C020004 NC  
011 C030004 28202

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

011 A000005 ADVEST INC.  
011 B000005 8-021409  
011 C010005 HARTFORD  
011 C020005 CT  
011 C030005 06103  
012 A000001 AMERICAN STOCK TRANSFER AND TRUST COMPANY LLC  
012 B000001 84-00416  
012 C010001 WALL STREET STATION  
012 C020001 NY  
012 C030001 10269  
012 C040001 0560  
013 A000001 PRICEWATERHOUSECOOPERS LLP  
013 B010001 SAN FRANCISCO  
013 B020001 CA  
013 B030001 94111  
013 B040001 4004  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 C040001 0001  
015 E010001 X  
015 A000002 FRANKLIN TEMPLETON INVESTOR SERVICES LLC  
015 B000002 C  
015 C010002 SAN MATEO  
015 C020002 CA  
015 C030002 94403  
015 C040002 1906  
015 E030002 X  
015 A000003 THE HONGKONG AND SHANGHAI BANKING CORP LTD  
015 B000003 S  
015 C010003 SYDNEY  
015 D010003 AUSTRALIA  
015 E040003 X  
015 A000004 UNICREDIT BANK AUSTRIA AG  
015 B000004 S  
015 C010004 VIENNA  
015 D010004 AUSTRIA  
015 E040004 X  
015 A000005 CITIBANK EUROPE PLC (UK BRANCH)  
015 B000005 S  
015 C010005 LONDON  
015 D010005 BELGIUM  
015 E040005 X  
PAGE 3  
015 A000006 STANBIC BANK BOTSWANA LIMITED  
015 B000006 S  
015 C010006 GABORONE  
015 D010006 BOTSWANA  
015 E040006 X  
015 A000007 CITIBANK NA  
015 B000007 S  
015 C010007 SAO PAULO  
015 D010007 BRAZIL  
015 E040007 X  
015 A000008 CIBC MELLON TRUST CO  
015 B000008 S  
015 C010008 TORONTO  
015 D010008 CANADA  
015 E040008 X  
015 A000009 BANCO DE CHILE

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

015 B000009 S  
015 C010009 SANTIAGO  
015 D010009 CHILE  
015 E040009 X  
015 A000010 CITITRUST COLOMBIA SA  
015 B000010 S  
015 C010010 BOGOTA  
015 D010010 COLOMBIA  
015 E040010 X  
015 A000011 PRIVREDNA BANKA ZAGREB DD  
015 B000011 S  
015 C010011 ZAGREB  
015 D010011 CROATIA  
015 E040011 X  
015 A000012 SKANDINAVISKA ENSKILDA BANKEN AB  
015 B000012 S  
015 C010012 COPENHAGEN  
015 D010012 DENMARK  
015 E040012 X  
015 A000013 HSBC BANK EGYPT SAE  
015 B000013 S  
015 C010013 CAIRO  
015 D010013 EGYPT  
015 E040013 X  
015 A000014 SKANDINAVISKA ENSKILDA BANKEN AB  
015 B000014 S  
015 C010014 HELSINKI  
015 D010014 FINLAND  
015 E040014 X  
015 A000015 BNY MELLON ASSET SERVICING GMBH  
015 B000015 S  
015 C010015 FRANKFURT AM MAIN  
015 D010015 GERMANY  
015 E040015 X  
015 A000016 DEUTSCHE BANK AG  
PAGE 4  
015 B000016 S  
015 C010016 JAKARTA  
015 D010016 INDONESIA  
015 E040016 X  
015 A000017 THE BANK OF NEW YORK MELLON  
015 B000017 S  
015 C010017 LONDON  
015 D010017 UNITED KINGDOM  
015 E040017 X  
015 A000018 BANK HAPOALIM BM  
015 B000018 S  
015 C010018 TEL AVIV  
015 D010018 ISRAEL  
015 E040018 X  
015 A000019 THE BANK OF NEW YORK MELLON SA/NV  
015 B000019 S  
015 C010019 BRUSSELS  
015 D010019 ITALY  
015 E040019 X  
015 A000020 THE BANK OF TOKYO-MITSUBISHI UFJ LTD  
015 B000020 S  
015 C010020 TOKYO  
015 D010020 JAPAN  
015 E040020 X  
015 A000021 AS SEB BANKA  
015 B000021 S

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

015 C010021 RIGA  
015 D010021 LATVIA  
015 E040021 X  
015 A000022 AS SEB BANKAS  
015 B000022 S  
015 C010022 VILNIUS  
015 D010022 LITHUANIA  
015 E040022 X  
015 A000023 EUROCLEAR BANK  
015 B000023 S  
015 C010023 LUXEMBOURG  
015 D010023 LUXEMBOURG  
015 E040023 X  
015 A000024 DEUTSCHE BANK (MALAYSIA) BERHAD  
015 B000024 S  
015 C010024 KUALA LUMPUR  
015 D010024 MALAYSIA  
015 E040024 X  
015 A000025 THE HONGKONG AND SHANGHAI BANKING CORP LTD  
015 B000025 S  
015 C010025 EBENE  
015 D010025 MAURITIUS  
015 E040025 X  
015 A000026 CITIBANK MAGHREB  
015 B000026 S  
015 PAGE 5  
015 C010026 CASABLANCA  
015 D010026 MOROCCO  
015 E040026 X  
015 A000027 THE BANK OF NEW YORK MELLON SA/NV  
015 B000027 S  
015 C010027 BRUSSELS  
015 D010027 NETHERLANDS  
015 E040027 X  
015 A000028 THE HONG KONG AND SHANGHAI BANKING CORP LTD  
015 B000028 S  
015 C010028 WELLINGTON  
015 D010028 NEW ZEALAND  
015 E040028 X  
015 A000029 SKANDINAVISKA ENSKILDA BANKEN  
015 B000029 S  
015 C010029 OSLO  
015 D010029 NORWAY  
015 E040029 X  
015 A000030 CITIBANK, N.A. SUCURSAL DE LIMA  
015 B000030 S  
015 C010030 LIMA  
015 D010030 PERU  
015 E040030 X  
015 A000031 DEUTSCHE BANK AG  
015 B000031 S  
015 C010031 MAKATI CITY  
015 D010031 PHILIPPINES  
015 E040031 X  
015 A000032 UNITED OVERSEAS BANK LTD  
015 B000032 S  
015 C010032 SINGAPORE  
015 D010032 SINGAPORE  
015 E040032 X  
015 A000033 CITIBANK EUROPE PLC  
015 B000033 S  
015 C010033 BRATISLAVA

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

015 D010033 SLOVAK REPUBLIC  
015 E040033 X  
015 A000034 THE STANDARD BANK OF SOUTH AFRICA LTD  
015 B000034 S  
015 C010034 JOHANNESBURG  
015 D010034 SOUTH AFRICA  
015 E040034 X  
015 A000035 DEUTSCHE BANK AG  
015 B000035 S  
015 C010035 SEOUL  
015 D010035 SOUTH KOREA  
015 E040035 X  
015 A000036 BANCO BILBAO VIZCAYA ARGENTARIA SA  
015 B000036 S  
015 C010036 MADRID  
PAGE 6  
015 D010036 SPAIN  
015 E040036 X  
015 A000037 THE HONGKONG AND SHANGHAI BANKING CORP LTD  
015 B000037 S  
015 C010037 COLOMBO  
015 D010037 SRI LANKA  
015 E040037 X  
015 A000038 SKANDINAVISKA ENSKILDA BANKEN  
015 B000038 S  
015 C010038 STOCKHOLM  
015 D010038 SWEDEN  
015 E040038 X  
015 A000039 CREDIT SUISSE AG  
015 B000039 S  
015 C010039 ZURICH  
015 D010039 SWITZERLAND  
015 E040039 X  
015 A000040 THE HONGKONG AND SHANGHAI BANKING CORP LTD  
015 B000040 S  
015 C010040 BANGKOK  
015 D010040 THAILAND  
015 E040040 X  
015 A000041 DEUTSCHE BANK AS  
015 B000041 S  
015 C010041 ISTANBUL  
015 D010041 TURKEY  
015 E040041 X  
015 A000042 THE BANK OF NEW YORK MELLON  
015 B000042 S  
015 C010042 LONDON  
015 D010042 IRELAND  
015 E040042 X  
015 A000043 EUROCLEAR BANK  
015 B000043 S  
015 C010043 BRUSSELS  
015 D010043 EUROMARKET  
015 E040043 X  
015 A000044 CFC STANBIC BANK LIMITED  
015 B000044 S  
015 C010044 NAIROBI  
015 D010044 KENYA  
015 E040044 X  
015 A000045 CITIBANAMEX  
015 B000045 S  
015 C010045 MEXICO CITY  
015 D010045 MEXICO

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

015 E040045 X  
015 A000046 CITIBANK EUROPE PLC  
015 B000046 S  
015 C010046 LISBON  
015 D010046 PORTUGAL  
PAGE 7  
015 E040046 X  
015 A000047 CITIBANK EUROPE PLC  
015 B000047 S  
015 C010047 BUCHAREST  
015 D010047 ROMANIA  
015 E040047 X  
015 A000048 BNP PARIBAS SECURITIES SERVICES  
015 B000048 S  
015 C010048 ATHENS  
015 D010048 GREECE  
015 E040048 X  
015 A000049 BNP PARIBAS SECURITIES SERVICES  
015 B000049 S  
015 C010049 PARIS  
015 D010049 FRANCE  
015 E040049 X  
015 A000050 BANK PEKAO SA  
015 B000050 S  
015 C010050 WARSAW  
015 D010050 POLAND  
015 E040050 X  
015 A000051 LANDSBANKINN HF.  
015 B000051 S  
015 C010051 REYKJAVIK  
015 D010051 ICELAND  
015 E040051 X  
015 A000052 STANBIC BANK OF GHANA LTD.  
015 B000052 S  
015 C010052 ACCRA  
015 D010052 GHANA  
015 E040052 X  
015 A000053 STANBIC BANK ZAMBIA LTD.  
015 B000053 S  
015 C010053 LUSAKA  
015 D010053 ZAMBIA  
015 E040053 X  
015 A000054 HONG KONG AND SHANGHAI BANKING CORPORATION  
015 B000054 S  
015 C010054 HONGKONG  
015 D010054 HONGKONG  
015 E040054 X  
015 A000055 CITIBANK EUROPE PLC  
015 B000055 S  
015 C010055 BUDAPEST  
015 D010055 HUNGARY  
015 E040055 X  
015 A000056 CITIBANK ARGENTINA  
015 B000056 S  
015 C010056 BUENOS AIRES  
015 D010056 ARGENTINA  
015 E040056 X  
PAGE 8  
018 000000 Y  
019 A000000 Y  
019 B000000 168  
019 C000000 FRNKTEMINV

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

020 A000001 BARCLAYS CAPITAL INC  
020 B000001 06-1031656  
020 C000001 1  
020 A000002 MORGAN STANLEY & CO INC  
020 B000002 13-2655998  
020 C000002 0  
020 A000003 LIQUID NET  
020 B000003 13-4095933  
020 C000003 0  
020 A000004 RBC DOMINION SECURITIES INC.  
020 C000004 0  
020 A000005 DEUTSCHE BANK SECURITIES INC  
020 B000005 13-2730828  
020 C000005 0  
020 A000006 GOLDMAN, SACHS & CO  
020 B000006 13-5108880  
020 C000006 0  
020 A000007 JP MORGAN SECURITIES LLC  
020 B000007 13-4110995  
020 C000007 0  
021 000000 1  
022 A000001 WELLS FARGO BANK  
022 B000001 94-1347393  
022 C000001 201177  
022 D000001 199135  
022 A000002 GOLDMAN, SACHS & CO  
022 B000002 13-5108880  
022 C000002 103139  
022 D000002 93264  
022 A000003 JP MORGAN SECURITIES LLC  
022 B000003 13-4110995  
022 C000003 73229  
022 D000003 80233  
022 A000004 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
022 C000004 15624  
022 D000004 13448  
022 A000005 CREDIT SUISSE HOLDINGS (USA) INC  
022 B000005 13-2853402  
022 C000005 5469  
022 D000005 2816  
022 A000006 DEUTSCHE BANK SECURITIES INC  
022 B000006 13-2730828  
022 C000006 8022  
022 D000006 0  
022 A000007 BARCLAYS CAPITAL INC  
022 B000007 06-1031656  
022 C000007 6339  
PAGE 9  
022 D000007 1440  
022 A000008 CITIGROUP GLOBAL MARKETS INC  
022 B000008 11-2418191  
022 C000008 1400  
022 D000008 1007  
022 A000009 NOMURA SECURITIES LTD  
022 B000009 13-2642206  
022 C000009 997  
022 D000009 1010  
022 A000010 MORGAN STANLEY & CO INC  
022 B000010 13-2655998  
022 C000010 1523  
022 D000010 409  
023 C000000 418308

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

023 D000000 394102  
024 000000 Y  
025 A000001 JP MORGAN SECURITIES LLC  
025 B000001 13-4110995  
025 C000001 D  
025 D000001 4074  
025 A000002 CITIGROUP GLOBAL MARKETS INC  
025 B000002 11-2418191  
025 C000002 D  
025 D000002 3503  
025 A000003 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
025 C000003 D  
025 D000003 1962  
025 A000004 BARCLAYS CAPITAL INC  
025 B000004 06-1031656  
025 C000004 D  
025 D000004 1521  
025 A000005 CREDIT SUISSE HOLDINGS (USA) INC  
025 B000005 13-2853402  
025 C000005 D  
025 D000005 1459  
025 A000006 WELLS FARGO BANK  
025 B000006 94-1347393  
025 C000006 D  
025 D000006 874  
025 A000007 MORGAN STANLEY & CO INC  
025 B000007 13-2655998  
025 C000007 D  
025 D000007 673  
026 A000000 N  
026 B000000 Y  
026 C000000 Y  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N  
PAGE 10  
026 H000000 N  
027 000000 N  
028 A010000 0  
028 A020000 0  
028 A030000 0  
028 A040000 0  
028 B010000 0  
028 B020000 0  
028 B030000 0  
028 B040000 0  
028 C010000 0  
028 C020000 0  
028 C030000 0  
028 C040000 0  
028 D010000 0  
028 D020000 0  
028 D030000 0  
028 D040000 0  
028 E010000 0  
028 E020000 0  
028 E030000 0  
028 E040000 0  
028 F010000 0  
028 F020000 0

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
	PAGE	11
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.700
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	Y
053	B000000	Y
053	C000000	N
054	A000000	Y

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

054 B000000 Y  
 054 C000000 Y  
 054 D000000 N  
 054 E000000 N  
 054 F000000 N  
 054 G000000 Y  
 054 H000000 Y  
 054 I000000 N  
 054 J000000 Y  
 054 K000000 N  
 054 L000000 Y  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 Y  
 055 A000000 N  
 055 B000000 N  
 056 000000 Y  
     PAGE 12  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
 062 A000000 Y  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 0.0  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 38.0  
 062 O000000 0.0  
 062 P000000 107.7  
 062 Q000000 0.6  
 062 R000000 6.3  
 063 A000000 0  
 063 B000000 10.8  
 064 A000000 N  
 064 B000000 N  
 066 A000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 N  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 N  
 070 D020000 N  
 070 E010000 Y  
 070 E020000 N  
 070 F010000 N

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

070 F020000 N  
 070 G010000 Y  
 070 G020000 N  
 070 H010000 N  
 070 H020000 N  
 070 I010000 N  
 070 I020000 N  
 PAGE 13  
 070 J010000 Y  
 070 J020000 Y  
 070 K010000 Y  
 070 K020000 Y  
 070 L010000 Y  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 Y  
 070 N010000 Y  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 N  
 070 P010000 Y  
 070 P020000 N  
 070 Q010000 Y  
 070 Q020000 N  
 070 R010000 Y  
 070 R020000 N  
 071 A000000 418822  
 071 B000000 429576  
 071 C000000 424516  
 071 D000000 99  
 072 A000000 6  
 072 B000000 8996  
 072 C000000 44  
 072 D000000 0  
 072 E000000 0  
 072 F000000 1534  
 072 G000000 0  
 072 H000000 0  
 072 I000000 29  
 072 J000000 1  
 072 K000000 6  
 072 L000000 16  
 072 M000000 9  
 072 N000000 0  
 072 O000000 0  
 072 P000000 0  
 072 Q000000 0  
 072 R000000 38  
 072 S000000 4  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 78  
 072 X000000 1715  
 072 Y000000 29  
 072 Z000000 7354  
 072AA000000 3739  
 072BB000000 1382  
 072CC010000 0  
 PAGE 14  
 072CC020000 993  
 072DD010000 14550

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

072DD020000	0
072EE000000	0
073 A010000	0.6400
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	531
074 B000000	0
074 C000000	0
074 D000000	416551
074 E000000	592
074 F000000	2630
074 G000000	0
074 H000000	0
074 I000000	14855
074 J000000	39
074 K000000	0
074 L000000	3258
074 M000000	0
074 N000000	438456
074 O000000	60764
074 P000000	246
074 Q000000	90000
074 R010000	0
074 R020000	0
074 R030000	0
074 R040000	2632
074 S000000	0
074 T000000	284814
074 U010000	22604
074 U020000	0
074 V010000	12.60
074 V020000	0.00
074 W000000	0.0000
074 X000000	32
074 Y000000	60694
075 A000000	0
075 B000000	289918
076 000000	12.01
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	0
086 A020000	0
086 B010000	0
PAGE 15	
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0
086 E010000	0
086 E020000	0
086 F010000	0
086 F020000	0
087 A010000	COMMON SHARES
087 A020000	35472T101
087 A030000	FTF

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-A

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 Y

SIGNATURE KRISTIN CARBONI

TITLE ASSISTANT TREASURER